

EFFICIENT SCHEMES ON SOLVING FRACTIONAL
INTEGRO-DIFFERENTIAL EQUATIONS

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To Dr. Phang, UTHM and my family



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ABSTRACT

Fractional integro-differential equation (FIDE) emerges in various modelling of physical phenomena. In most cases, finding the exact analytical solution for FIDE is difficult or not possible. Hence, the methods producing highly accurate numerical solution in efficient ways are often sought after. This research has designed some methods to find the approximate solution of FIDE. The analytical expression of Genocchi polynomial operational matrix for left-sided and right-sided Caputo's derivative and kernel matrix has been derived. Linear independence of Genocchi polynomials has been proved by deriving the expression for Genocchi polynomial Gram determinant. Genocchi polynomial method with collocation has been introduced and applied in solving both linear and system of linear FIDE. The numerical results of solving linear FIDE by Genocchi polynomial are compared with certain existing methods. The analytical expression of Bernoulli polynomial operational matrix of right-sided Caputo's fractional derivative and the Bernoulli expansion coefficient for a two-variable function is derived. Linear FIDE with mixed left and right-sided Caputo's derivative is first considered and solved by applying the Bernoulli polynomial with spectral-tau method. Numerical results obtained show that the method proposed achieves very high accuracy. The upper bounds for the L^2 norm error of the N -order approximate solution for both Genocchi polynomial and Bernoulli polynomial are derived. In addition, Jacobi wavelet is defined and its operational matrix of Riemann-Liouville fractional integral is derived. Jacobi wavelet with spectral-tau method is proposed and applied to solve linear FIDE. Numerical results are obtained in terms of absolute error. Finally, a special linear time FPIDE has been introduced and its general analytical solution has been obtained using Laplace transform and classical resolvent kernel method. Case I and Case II approximate solutions by truncated Neumann series and truncated Taylor series are introduced. Upper bounds for the L^2 norm error estimates of Case I and Case II approximate solutions are derived. Illustrative examples of solving this special class of FPIDE using the proposed method are shown.

ABSTRAK

Persamaan pembezaan kamiran pecahan (PPKP) muncul dalam pelbagai model matematik untuk fenomena fizikal. Biasanya, penyelesaian analitik untuk persamaan ini susah diperolehi. Oleh itu, penyelesaian secara berangka menjadi penting. Kajian ini telah membina beberapa jenis kaedah berangka untuk memperolehi penyelesaian PPKP. Ungkapan analitik untuk matrik-operasi-pembezaan-pecahan-jenis-Caputo sebelah kiri dan sebelah kanan dan matrik kernel telah diperolehi. Ketakbersandaran linear untuk polinomial Genocchi telah dibuktikan dengan memperolehi ungkapan penentu Gram. Kaedah berdasarkan polinomial Genocchi bersama dengan cara kolokasi telah menyelesaikan secara berangka untuk PPKP linear dan sistem. Hasil kaedah ini dalam penyelesaian PPKP linear telah dibandingkan dengan kaedah lain. Ungkapan analitik untuk matrik-operasi-pembezaan-pecahan-sebelah-kanan jenis Caputo dan pekali pengembangan untuk fungsi dua pembolehubah berdasarkan polinomial Bernoulli telah diperolehi. PPKP-linear-bercampur pembezaan sebelah kiri dan kanan telah diperkenalkan dan diselesaikan dengan kaedah polinomial Bernoulli bersama kaedah spektrum-tau. Hasil penyelesaian berangka dengan kaedah ini telah diperolehi dengan tahap ketepatan yang tinggi. Batas atas untuk ralat norm L^2 telah diperolehi untuk polinomial Genocchi dan polinomial Bernoulli. Seterusnya, wavelet Jacobi telah ditakrifkan dan matrik-operasi-pengamiran-pecahan-jenis-Riemann-Liouville telah diperolehi. Kaedah wavelet Jacobi bergabung dengan kaedah spektrum-tau telah diperkenalkan untuk penyelesaian PPKP linear secara berangka. Hasil berangka telah diperolehi dalam bentuk ralat mutlak. Akhir sekali, sejenis persamaan pembezaan-separa-pecahan kamiran dalam pembolehubah masa diperkenalkan dan diselesaikan dengan menggunakan gabungan kaedah jelmaan Laplace dengan kaedah inti resolvent. Penyelesaian hampiran Kes I dan Kes II secara siri Neumann terpenggal dan siri Taylor terpenggal telah diperkenalkan. Batas atas untuk anggaran ralat norm L^2 untuk penyelesaian hampiran Kes I dan Kes II telah diperolehi. Beberapa contoh untuk jenis persamaan ini telah ditunjukkan bersama penyelesaian dengan kaedah yang diperkenalkan.

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LIST OF SYMBOLS AND ABBREVIATIONS

$AC([a,b])$	real space of absolutely continuous functions over the finite interval $[a,b]$, $a < b$
$AC^n([a,b])$	real space of n -absolutely differentiable functions over the finite interval $[a,b]$, $a < b$
$AC^n(\mathbb{R})$	real space of n -absolutely differentiable functions over the real line \mathbb{R}
A	operator that acts on $h(x, t)$ by $\sum_{k=0}^{m-1} \frac{t^k}{\Gamma(k+1)} g_k(x) + I_{0+,t}^\alpha(h(x, t))$
A^T	Transpose of an arbitrary matrix A
$Bessel(v, x)$	Bessel function of the first kind of order v
$B_n(x)$	Bernoulli polynomial of degree n
$\mathbf{B}(x)$	Bernoulli polynomial vector
b_n	Bernoulli number
$C([a,b])$	real space of continuous functions over the interval $[a,b]$
$C(\mathbb{R})$	real space of continuous functions over the real line \mathbb{R}
\mathbf{C}	coefficient vector or expansion coefficient vector
$C^n(\mathbb{R})$	real space of n -differentiable functions over the real line \mathbb{R}
$C^\infty(I)$	real space of infinitely-differentiable (smooth) functions over the interval $I \subseteq \mathbb{R}$
${}^c D_{a+}^\alpha$	Left-Sided Caputo fractional derivative over $[a,b]$
${}^c D_{b-}^\alpha$	Right-Sided Caputo fractional derivative over $[a,b]$
${}^c D_{0+,t}^\alpha$	Left-Sided Caputo partial fractional derivative over $[0,b]$

${}^*D_*^\alpha$	Left-Sided or Right-Sided fractional derivatives for any kind of definitions such as Riemann-Liouville, Caputo.
${}^CD_*^\alpha$	Left-Sided ${}^CD_{0+}^\alpha$ or Right-Sided Caputo's fractional derivatives ${}^CD_{1-}^\alpha$
D_{a+}^α	Left-Sided Riemann-Liouville fractional derivative over $[a, b]$
$dist_{L^2}(u, v; \Omega)$	distance function in L^2 norm between function $u(x, t)$ and $v(x, t)$ over the region Ω
d_i	The value of the initial condition of the i-th derivative of the unknown function, $f^i(0)$
$\mathbf{E}_{\alpha_u; \alpha_r}$	Jacobi wavelet coefficient vector of the summation series formed by initial values of Caputo's derivative of unknown function, ${}^CD_{0+}^{\alpha_r} f(0)$
$\text{erf}(t)$	error function $\frac{2 \int_0^x e^{-t^2} dt}{\sqrt{\pi}}$
e_N^∞	maximum absolute error function for N -order approximation of $f(x)$
$e_{1,N}^\infty$	maximum absolute error function for N -order approximation of $y_1(x)$
$e_{2,N}^\infty$	maximum absolute error function for N -order approximation of $y_2(x)$
$e_N(x)$	absolute error function for N -order approximation
$e_{N;L^2}$	error in L^2 norm of N -order approximation over the interval $[0, 1]$
$e_{N;r}(x)$	relative error function for N -order approximation
FDE	Fractional Differential Equation
FIDE	Fractional Integro-Differential Equation
FPDE	Fractional Partial Differential Equation
FPIDE	Fractional Partial Integro-Differential Equation
$f(x)$	unknown exact solution of a linear FIDE
$ f(x) $	absolute value of function $f(x)$
$\ f(x)\ $	norm of function $f(x)$

$\ f(x)\ _2$	L^2 norm of function $f(x)$
$f^{(i)}(0)$	initial value of i -th derivative of $f(x)$
$f_N^*(x)$	approximate solution using N order of the basis polynomials
$f_{N,BES}^*(x)$	approximate solution using N order of the Bernstein polynomials
$f_{N,BR}^*(x)$	approximate solution using N order of the Bernoulli polynomials
$f_{N,E}^*(x)$	approximate solution using N order of the Euler polynomials
$f_{N,FB}^*(x)$	approximate solution using N order of the Fibonacci polynomials
$f_{N,G}^*(x)$	approximate solution using N order of the Genocchi polynomials
$f_{p,M}^*(x)$	approximate solution using wavelets with parameter
$G_n(x)$	Genocchi polynomial of degree n
$\mathbf{G}(x)$	Genocchi polynomial vector
$G_B(x, t)$	Generating Function of Bernoulli polynomials
$G_b(t)$	Generating Function of Bernoulli numbers
$G_G(x, t)$	Generating Function of Genocchi polynomials
$g_k(x)$	functions of boundary conditions of TFPIDE
g_n	Genocchi number
$H(x, s)$	Laplace transform of $h(x, t)$ with respect to t domain
$\mathbb{H}(t)$	Heaviside unit step function
$h(x)$	extra coefficient function for single-variable FIDE
$h(x, t)$	extra coefficient function for two-variable TFPIDE
$h_m^{(a,b,L)}$	orthogonality constant of Jacobi wavelet $\psi_{n,m}^{(a,b,L)}(x)$ of degree m , order (a, b)
$H_{M,apx}(x, s)$	approximate solution of $H(x, s)$ by M -order truncated Taylor series
$h_{N,M,apx}(x, t)$	inverse Laplace transform of $H_{N,M,apx}(x, s)$ with respect to s domain

IDE	Integro-Differential Equation
I^n	integer-order integral of order n
I_{a+}^α	Left-Sided Riemann-Liouville fractional integral over $[a, b]$
$K(x, t)$	integral kernel function of either Volterra type or Fredholm type
\mathbf{K}^r	r -iterated kernel operator
$K_F(x, t)$	integral kernel function of Fredholm type
$K_V(x, t)$	integral kernel function of Volterra type
$\mathbf{K}_{-,F}$	Fredholm integral kernel matrix
$\mathbf{K}_{-,v}$	Volterra integral kernel matrix
$L^2([a, b])$	L^2 normed space over the interval $[a, b]$
$L^\infty([a, b])$	L^∞ normed space over the interval $[a, b]$
\mathcal{L}_s^{-1}	Inverse Laplace transform with respect to s variable
\mathcal{L}_t	Laplace transform with respect to t variable
$\text{mod}(i, M)$	the modulo function which returns the remainder of $\frac{i}{M}$
$m!$	m factorial
(N, M)	order of approximation by N -order truncated Neumann series and M -order truncated Taylor series for TFPIDE of Caputo-Volterra type
\mathbb{N}_0	set of natural numbers $0, 1, 2, \dots$
$(n)^{(k)}$	falling factorial, $n(n-1) \dots (n-k+1)$
$(n)_{(k)}$	rising factorial, $n(n+1) \dots (n+k-1)$
$\mathbf{P}_{*,B}^\alpha$	Bernoulli polynomial operational matrix of left or right sided Caputo's fractional derivative
$\mathbf{P}_{+,B}^\alpha$	Bernoulli polynomial operational matrix of left-sided Caputo's fractional derivative
$\mathbf{P}_{-,B}^\alpha$	Bernoulli polynomial operational matrix of right-sided Caputo's fractional derivative
$\mathbf{P}_{*,G}^\alpha$	Genocchi polynomial operational matrix of left or right sided Caputo's fractional derivative

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